ELSEVIER

Journal of Econometrics 67 (1995) 403

JOURNAL OF Econometrics

Index

Ahn, Hyungtaik, Nonparametric two-stage estimation of conditional choice probabilities in a binary choice model under uncertainty 337
Barten, Anton P., *see* H.A. Keuzenkamp 103
Boumans, Marcel, Frisch on testing of business cycle theories 129
Cartwright, Nancy, Probabilities and experiments 47
De Marchi, Neil, *see* J. Kim 81
Diewert, W.E. and T.J. Wales, Flexible functional forms and tests of homogeneous separability 259
Foster, Dean P., *see* D.B. Nelson 303
Granger, Clive W.J., Maxwell L. King, and Halbert White, Comments on testing economic theories and the use of model selection criteria 173
Härdle, Wolfgang and Alan Kirman, Nonclassical demand: A model-free examination of price–quantity relations in the Marseille fish market 227
Keuzenkamp, Hugo A. and Jan R. Magnus, On tests and significance in econometrics 5
Keuzenkamp, Hugo A. and Anton P. Barten, Rejection without falsification: On the history of testing the homogeneity condition in the theory of consumer demand 103
Kim, Jinbang, Neil De Marchi, and Mary S. Morgan, Empirical model particularities and belief in the natural rate hypothesis 81
King, Maxwell L., *see* C.W.J. Granger 173
Kirman, Alan, *see* W. Härdle 227
Lewbel, Arthur, Consistent nonparametric hypothesis tests with an application to Slutsky symmetry 379
Magnus, Jan R., *see* H.A. Keuzenkamp 5
McAleer, Michael, The significance of testing empirical non-nested models 149
Mirowski, Philip, Three ways to think about testing in econometrics 25
Morgan, Mary S., *see* J. Kim 81
Nelson, Daniel B. and Dean P. Foster, Filtering and forecasting with misspecified ARCH models: Making the right forecast with the wrong model 303
Pesaran, M. Hashem and Ron Smith, The role of theory in econometrics 61
Smith, Ron, *see* M.H. Pesaran 61
Spanos, Aris, On theory testing in econometrics: Modeling with nonexperimental data 189
Wales, T.J., *see* W.E. Diewert 259
White, Halbert, *see* C.W.J. Granger 173

0304-4076/95/$09.50 © 1995 Elsevier Science S.A. All rights reserved